

Abstract

A prediction model is generated by training an ensemble of multiple neural networks, and estimating the performance error of the ensemble. In a subsequent stage a subsequent ensemble is trained using an adapted training set so that the preceding bias component of performance error is modelled and compensated for in the new ensemble. In each successive stage the error is compared with that of all of the preceding ensembles combined. No further stages take place when there is no improvement in error. Within each stage, the optimum number of iterative weight updates is determined, so that the variance component of performance error is minimised.